The Financial Review
Volume 28

1993 Author Index

Abraham, Abraham, Don Elan, and Alan J. Marcus. "Does Sentiment Explain Closed-end Fund Discounts?" 28(November 1993):607–616.

Alli, Kasim L., A. Qayyum Khan, and Gabriel G. Ramirez. "Determinants of Corporate Dividend Policy: A Factorial Analysis." 28(November 1993):523–547.

Alli, Kasim L., and Donald J. Thompson II. "The Wealth Effects of Private Stock Placements under Regulation D." 28(August 1993):329–50.

Baker, H. Kent. (Khan, Walayet A., H. Kent Baker, Robert E. Kennedy, and Larry G. Perry.) "Dual Domestic Listing, Market Structure, and Shareholder Wealth." 28(August 1993):371–83.

Baker, H. Kent. (Edelman, Richard B., and H. Kent Baker.) "The Impact of Company Pre-Listing Attributes and Financing under Cost-Based Reimbursement." 28(August 1993):431–48.

Beck, Thomas M. "Black-Scholes Revisited: Some Important Details." 28(February 1993):77–90.

Beer, Francisca M. "Dividend Signalling Equilibria: Quantitative Evidence from the Brussels Stock Exchange." 28(May 1993):139–57.

Brindamour, Paul. (Trigeorgis, Lenos, and Paul Brindamour.) "Distortions in Capital Asset Acquisition and Financing under Cost-Based Reimbursement." 28(August 1993):351–70.

Carter, Richard B., and Frederick H. Dark. "Underwriter Reputation and Initial Public Offers: The Detrimental Effects of Flippers." 28(May 1993):279–301.

Chandy, P. R., L. Paul Hsueh, and Y. Angela Liu. "Effects of Preferred Stock Re-rating on Common Stock Prices: Further Evidence." 28(November 1993): 449–467.

Cheung, Yin-Wong, and Kon S. Lai. "Do Gold Market Returns Have Long Memory?" 28(May 1993):181–202.

Chowdhury, Mustafa, and Ji-Chai Lin. "Fads and the Crash of '87." 28(August 1993):385–401.

Cochran, Steven J., Robert H. DeFina, and Leonard O. Mills. "International Evidence on the Predictability of Stock Returns." 28(May 1993):159–80.

Dark, Frederick H. (Carter, Richard B., and Frederick H. Dark.) "Underwriter Reputation and Initial Public Offers: The Detrimental Effects of Flippers." 28(May 1993):279–301.

Daves, Phillip R., and Michael C. Ehrhardt. "Joint Cross Section/Time-Series Maximum Likelihood Estimation for the Parameters of the Cox-Ingersoll-Ross Bond Pricing Model." 28(May 1993):203–37.

DeFina, Robert H. (Cochran, Steven J., Robert H. DeFina, and Leonard O. Mills.) "International Evidence on the Predictability of Stock Returns." 28(May 1993):159–80.

Diz, Fernando. "Pricing Contingent Claims on a Risky Asset and Stochastic Interest Rates: A New Discrete Time Approach." 28(February 1993):45–75.

Downs, Thomas W. "Corporate Leverage and Nondebt Tax Shields: Evidence on Crowding-Out." 28 (November 1993):549–583.

Edelman, Richard B., and H. Kent Baker. "The Impact of Company Pre-Listing Attributes and Financing under Cost-Based Reimbursement." 28(August 1993):431–48.

Ehrhardt, Michael C. (Daves, Phillip R., and Michael C. Ehrhardt.) "Joint Cross-Section/Time-Series Maximum Likelihood Estimation for the Parameters of the Cox-Ingersoll-Ross Bond Pricing Model." 28(May 1993):203–37.

Elan, Don. (Abraham, Abraham, Don Elan, and Alan J. Marcus.) "Does Sentiment Explain Closed-end Fund Discounts?" 28(November 1993):607–616.

Filbeck, Greg, and Donald J. Mullineaux. "Regulatory Monitoring and the Impact of Bank Holding Company Dividend Changes on Equity Returns." 28(August 1993):403–15.

Gombola, Michael J., and Feng-Ying L. Liu. "Dividend Yields and Stock Returns: Evidence of Time Variation between Bull and Bear Markets." 28(August 1993):303–27.

Harris, Robert S. (Marston, Felicia, and Robert S. Harris.) "Risk and Return: A Revisit Using Expected Returns." 28(February 1993):117–37.

Horvath, Philip A. "A Further Comment on the N-Stage Discount Model and Required Return." 28(May 1993):273–77.

Hsueh, L. Paul. (Chandy, P. R., L. Paul Hsueh, and Y. Angela Liu.) "Effects of Preferred Stock Re-rating on Common Stock Prices: Further Evidence." 28(November 1993):449–467.

Hussain, Riaz. "Long-Term Synthetic Puts." 28(February 1993):25–44.

Jones, Charles P. (Wilson, Jack W., and Charles P. Jones.) "Comparison of Seasonal Anomalies across Major Equity Markets: A Note." 28(February 1993):107–15.

Kennedy, Robert E. (Khan, Walayet A., H. Kent Baker, Robert E. Kennedy, and Larry G. Perry.) "Dual Domestic Listing, Market Structure, and Shareholder Wealth." 28(August 1993):371–83.

Khan, A. Qayyum. (Alli, Kasim L., A. Qayyum Khan, and Gabriel G. Ramirez.) "Determinants of Corporate Dividend Policy: A Factorial Analysis." 28(November 1993):523–547.

Khan, Walayet A. (Khan, Walayet A., H. Kent Baker, Robert E. Kennedy, and Larry G. Perry.) "Dual Domestic Listing, Market Structure, and Shareholder Wealth." 28(August 1993):371–83.

Lai, Kon S. (Cheung, Yin-Wong, and Kon S. Lai.) "Do Gold Market Returns Have Long Memory?" 28(May 1993):181–202.

Lashgari, Malek. (Wahab, Mahmoud, and Malek Lashgari.) "Covariance Stationarity of International Equity Markets Returns: Recent Evidence." 28(May 1993):239–60.

Lee, Insup, and Frederic M. Stiner, Jr. "Stock Market Reactions to SFAS No. 96: Evidence from Early Bank Adopters." 28(November 1993):469–491.

Levy, Haim, and James A. Yoder. "The Behavior of Option Implied Standard Deviations around Merger and Acquisition Announcements." 28(May 1993):261–72.

Lin, Ji-Chai. (Chowdhury, Mustafa, and Ji-Chai Lin.) "Fads and the Crash of '87." 28(August 1993):385–401.

Liu, Feng-Ying L. (Gombola, Michael J., and Feng-Ying L. Liu.) "Dividend Yields and Stock Returns: Evidence of Time Variation between Bull and Bear Markets." 28(August 1993):303–27.

Liu, Y. Angela. (Chandy, P. R., L. Paul Hsueh, and Y. Angela Liu.) "Effects of Preferred Stock Re-rating on Common Stock Prices: Further Evidence." 28(November 1993):449–467.

Marcus, Alan J. (Abraham, Abraham, Don Elan, and Alan J. Marcus.) "Does Sentiment Explain Closed-end Fund Discounts?" 28(November 1993):607–616.

Marston, Felicia, and Robert S. Harris. "Risk and Return: A Revisit Using Expected Returns." 28(February 1993):117–37.

McInish, Thomas H., Sridhar N. Ramaswami, and Rajendra K. Srivastava. "Do More Risk-Averse Investors Have Lower Net Worth and Income?" 28(February 1993):91–106.

Mills, Leonard O. (Cochran, Steven J., Robert H. DeFina, and Leonard O. Mills.) "International Evidence on the Predictability of Stock Returns." 28(May 1993):159–80.

Mullineaux, Donald J. (Filbeck, Greg, and Donald J. Mullineaux.) "Regulatory Monitoring and the Im-

pact of Bank Holding Company Dividend Changes on Equity Returns." 28(August 1993):403–15.

Pantalone, Coleen C., and Platt, Marjorie B. "Impact of Acquisitions on Thrift Performance." 28(November 1993):493–522.

Perry, Larry G. (Khan, Walayet A., H. Kent Baker, Robert E. Kennedy, and Larry G. Perry.) "Dual Domestic Listing, Market Structure, and Shareholder Wealth." 28(August 1993):371–83.

Platt, Marjorie B. (Pantalone, Coleen C., and Platt, Marjorie B.) "Impact of Acquisitions on Thrift Performance." 28(November 1993):493–522.

Ramaswami, Sridhar N. (McInish, Thomas H., Sridhar N. Ramaswami, and Rajendra K. Srivastava.) "Do More Risk-Averse Investors Have Lower Net Worth and Income?" 28(February 1993):91–106.

Ramirez, Gabriel G. (Alli, Kasim L., A. Qayyum Khan, and Gabriel G. Ramirez.) "Determinants of Corporate Dividend Policy: A Factorial Analysis." 28(November 1993):523–547.

Smith, R. Todd. "Heterogeneous Beliefs and Learning about the Expected Return in a Market for a Short-Lived Asset." 28(February 1993):1–24.

Srivastava, Rajendra K. (McInish, Thomas H., Sridhar N. Ramaswami, and Rajendra K. Srivastava.) "Do More Risk-Averse Investors Have Lower Net Worth and Income?" 28(February 1993):91–106.

Stiner, Frederic M., Jr. (Lee, Insup, and Frederic M. Stiner, Jr.) "Stock Market Reactions to SFAS No. 96: Evidence from Early Bank Adopters." 28(November 1993):469–491.

Szewczyk, Samuel H., and George P. Tsetsekos. "The Effect of Managerial Ownership on Stock Split-Induced Abnormal Returns." 28(August 1993):351–70.

Thompson, Donald J., II. (Alli, Kasim L., and Donald J. Thompson II.) "The Wealth Effects of Private Stock Placements under Regulation D." 28(August 1993):329–50.

Trigeorgis, Lenos, and Paul Brindamour. "Distortions in Capital Asset Acquisition and Financing under Cost-Based Reimbursement." 28(August 1993):351–70.

Tse, K. S. Maurice, Jamshed Uppal, and Mark A. White. "Downside Risk and Investment Choice." 28(November 1993):585–605.

Tsetsekos, George P. (Szewczyk, Samuel H., and George P. Tsetsekos.) "The Effect of Managerial Ownership on Stock Split-Induced Abnormal Returns." 28(August 1993):351–70.

Uppal, Jamshed. (Tse, K. S. Maurice, Jamshed Uppal, and Mark A. White.) "Downside Risk and Investment Choice." 28(November 1993):585–605.

Wahab, Mahmoud, and Malek Lashgari. "Covariance Stationarity of International Equity Markets Returns: Recent Evidence." 28(May 1993):239–60.

White, Mark A. (Tse, K. S. Maurice, Jamshed Uppal, and Mark A. White.) "Downside Risk and Investment Choice." 28(November 1993):585–605.

Wilson, Jack W., and Charles P. Jones. "Comparison of Seasonal Anomalies across Major Equity Markets: A Note." 28(February 1993):107–115.

Yoder, James A. (Levy, Haim, and James A. Yoder.) "The Behavior of Option Implied Standard Deviations around Merger and Acquisition Announcements." 28(May 1993):261–72.